



JSE Interest Rate Exchange

Derivatives High/Low Report

High/Low for 20/09/2005

Deal Date	Contract Details	Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/09/2005	GOVI 2005/11/03			jGovi	225.0900	225.7340	0.286	0.0000	0.0000	463
20/09/2005	GOVI 2005/11/03	228.00	Put	jGovi	38,430.0000	33,798.0000	(12.053)	0	0	0
20/09/2005	GOVI 2005/11/03	228.00	Call	jGovi	9,330.0000	11,138.0000	19.378	0	0	0
20/09/2005	GOVI 2006/02/02			jGovi	229.0920	229.7230	0.275	0.0000	0.0000	0
20/09/2005	GOVI 2006/02/02	230.00	Call	jGovi	23,643.0000	26,521.0000	12.173	0	0	0
20/09/2005	GOVI 2006/02/02	230.00	Put	jGovi	32,723.0000	29,291.0000	(10.488)	0	0	0
20/09/2005	GOVI 2006/05/04			jGovi	233.2880	233.9000	0.262	0.0000	0.0000	57
20/09/2005	GOVI 2006/05/04	230.00	Put	jGovi	22,332.0000	20,179.0000	(9.641)	0	0	0
20/09/2005	GOVI 2006/05/04	230.00	Call	jGovi	55,212.0000	59,179.0000	7.185	0	0	0
20/09/2005	GOVI 2006/08/03			jGovi	237.6170	238.2100	0.250	0.0000	0.0000	0
20/09/2005	GOVI 2006/08/03	230.00	Call	jGovi	91,806.0000	96,337.0000	4.935	0	0	0
20/09/2005	GOVI 2006/08/03	230.00	Put	jGovi	15,636.0000	14,237.0000	(8.947)	0	0	0
20/09/2005	GOVI 2006/11/02			jGovi	242.0900	242.6650	0.238	0.0000	0.0000	0
20/09/2005	GOVI 2006/11/02	230.00	Call	jGovi	131,954.0000	136,779.0000	3.657	0	0	0
20/09/2005	GOVI 2006/11/02	230.00	Put	jGovi	11,054.0000	10,129.0000	(8.368)	0	0	0
20/09/2005	J152 2006/02/28			jSwap	7.0930	7.1170	0.338	0.0000	0.0000	0
20/09/2005	J153 2010/08/31			jSwap	7.8950	7.8460	(0.621)	0.0000	0.0000	0
20/09/2005	J157 2015/09/15			jSwap	8.1670	8.1110	(0.686)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Close Yield	Today Close Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
20/09/2005	J186	2026/12/21			jSwap	7.7800	7.7080	(0.925)	0.0000	0.0000	0
20/09/2005	J194	2008/02/28			jSwap	7.5920	7.5490	(0.566)	0.0000	0.0000	0
20/09/2005	J201	2014/12/22			jSwap	8.1060	8.0570	(0.604)	0.0000	0.0000	0
20/09/2005	J203	2017/09/15			jSwap	8.1220	8.0680	(0.665)	0.0000	0.0000	0
20/09/2005	J204	2018/12/21			jSwap	8.0860	8.0320	(0.668)	0.0000	0.0000	0
20/09/2005	J207	2020/01/15			jSwap	8.0760	8.0190	(0.706)	0.0000	0.0000	0
20/09/2005	JBAR	2005/03/16			jBar	6.9890	6.9680	(0.300)	0.0000	0.0000	0
20/09/2005	JFRA	2005/11/03			jFra	7.0220	6.9900	(0.456)	0.0000	0.0000	0
20/09/2005	JFRA	2005/11/03	7.25	Call	Option on jFra	162.0000	138.0000	(14.815)	0	0	0
20/09/2005	JFRA	2005/11/03	7.25	Put	Option on jFra	720.0000	775.0000	7.639	0	0	0
20/09/2005	JFRA	2006/02/02			jFra	7.0250	7.0130	(0.171)	0.0000	0.0000	0
20/09/2005	JFRA	2006/02/02	7.25	Call	Option on jFra	598.0000	583.0000	(2.508)	0	0	0
20/09/2005	JFRA	2006/02/02	7.25	Put	Option on jFra	1,149.0000	1,164.0000	1.305	0	0	0
20/09/2005	JFRA	2006/05/04			jFra	7.1490	7.1060	(0.601)	0.0000	0.0000	0
20/09/2005	JFRA	2006/05/04	7.00	Call	Option on jFra	1,380.0000	1,321.0000	(4.275)	0	0	0
20/09/2005	JFRA	2006/05/04	7.00	Put	Option on jFra	1,015.0000	1,061.0000	4.532	0	0	0
20/09/2005	JFRA	2006/08/03			jFra	7.3160	7.2660	(0.683)	0.0000	0.0000	0
20/09/2005	JFRA	2006/08/03	7.00	Put	Option on jFra	1,116.0000	1,165.0000	4.391	0	0	0
20/09/2005	JFRA	2006/08/03	7.00	Call	Option on jFra	1,889.0000	1,817.0000	(3.812)	0	0	0
20/09/2005	JFRA	2006/11/02			jFra	7.5310	7.4800	(0.677)	0.0000	0.0000	0
20/09/2005	JFRA	2006/11/02	7.00	Call	Option on jFra	2,425.0000	2,346.0000	(3.258)	0	0	0
20/09/2005	JFRA	2006/11/02	7.00	Put	Option on jFra	1,125.0000	1,172.0000	4.178	0	0	0

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20/09/2005	JFRA	2007/02/01			jFra	7.6900	7.6270	(0.819)	0.0000	0.0000	500
20/09/2005	JFRA	2007/02/01	7.50	Put	Option on jFra	1,639.0000	1,710.0000	4.332	0	0	0
20/09/2005	JFRA	2007/02/01	7.50	Call	Option on jFra	2,104.0000	2,020.0000	(3.992)	0	0	0
20/09/2005	JFRA	2007/05/03			jFra	8.0370	7.9890	(0.597)	0.0000	0.0000	0
20/09/2005	JFRA	2007/05/03	7.50	Call	Option on jFra	2,885.0000	2,814.0000	(2.461)	0	0	0
20/09/2005	JFRA	2007/05/03	7.50	Put	Option on jFra	1,573.0000	1,619.0000	2.924	0	0	0
20/09/2005	JFRA	2007/08/02			jFra	8.0710	8.0190	(0.644)	0.0000	0.0000	0
20/09/2005	JFRA	2007/08/02	7.50	Put	Option on jFra	1,956.0000	2,007.0000	2.607	0	0	0
20/09/2005	JFRA	2007/08/02	7.50	Call	Option on jFra	3,351.0000	3,276.0000	(2.238)	0	0	0
20/09/2005	JFRA	2007/11/01			jFra	8.0270	7.9490	(0.972)	0.0000	0.0000	0
20/09/2005	JFRA	2007/11/01	7.50	Put	Option on jFra	2,369.0000	2,456.0000	3.672	0	0	0
20/09/2005	JFRA	2007/11/01	7.50	Call	Option on jFra	3,754.0000	3,636.0000	(3.143)	0	0	0
20/09/2005	JN02	2005/11/03			jNote	7.4640	7.4200	(0.589)	0.0000	0.0000	0
20/09/2005	JN02	2005/11/03	7.50	Call	Option on jNote	3,579.0000	3,173.0000	(11.344)	0	0	0
20/09/2005	JN02	2005/11/03	7.50	Put	Option on jNote	4,250.0000	4,642.0000	9.224	0	0	0
20/09/2005	JN02	2006/02/02			jNote	7.5930	7.5440	(0.645)	0.0000	0.0000	0
20/09/2005	JN02	2006/02/02	7.25	Call	Option on jNote	15,582.0000	15,019.0000	(3.613)	0	0	0
20/09/2005	JN02	2006/02/02	7.25	Put	Option on jNote	9,220.0000	9,566.0000	3.753	0	0	0
20/09/2005	JN05	2005/11/03			jNote	7.9790	7.9320	(0.589)	0.0000	0.0000	0
20/09/2005	JN05	2005/11/03	8.00	Call	Option on jNote	7,978.0000	6,991.0000	(12.372)	0	0	0
20/09/2005	JN05	2005/11/03	8.00	Put	Option on jNote	8,844.0000	9,796.0000	10.764	0	0	0
20/09/2005	JN05	2006/02/02			jNote	8.0650	8.0180	(0.583)	0.0000	0.0000	0
20/09/2005	JN05	2006/02/02	7.75	Put	Option on jNote	6,713.0000	7,346.0000	9.429	0	0	0
20/09/2005	JN05	2006/02/02	7.75	Call	Option on jNote	19,650.0000	18,366.0000	(6.534)	0	0	0
20/09/2005	JN10	2005/11/03			jNote	8.1460	8.0970	(0.602)	0.0000	0.0000	0
20/09/2005	JN10	2005/11/03	8.00	Put	Option on jNote	8,940.0000	10,155.0000	13.591	0	0	0
20/09/2005	JN10	2005/11/03	8.00	Call	Option on jNote	18,915.0000	16,796.0000	(11.203)	0	0	0

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20/09/2005	JN10	2006/02/02			jNote	8.1850	8.1350	(0.611)	0.0000	0.0000	0
20/09/2005	JN10	2006/02/02	8.00	Put	Option on jNote	6,827.0000	8,022.0000	17.504	0	0	0
20/09/2005	JN10	2006/02/02	8.00	Call	Option on jNote	19,431.0000	17,238.0000	(11.286)	0	0	0
20/09/2005	JROD	2005/09/30			jRod	6.6690	6.6680	(0.015)	0.0000	0.0000	0
20/09/2005	JROD	2005/10/31			jRod	6.7520	6.7470	(0.074)	0.0000	0.0000	0
20/09/2005	JROD	2005/11/30			jRod	6.8510	6.8330	(0.263)	0.0000	0.0000	0
20/09/2005	JROD	2005/12/30			jRod	6.8410	6.8290	(0.175)	0.0000	0.0000	0
20/09/2005	JROD	2006/01/31			jRod	6.8960	6.8930	(0.044)	0.0000	0.0000	0
20/09/2005	JROD	2006/02/28			jRod	6.9540	6.9680	0.201	0.0000	0.0000	0
20/09/2005	JROD	2006/03/31			jRod	6.9230	6.9450	0.318	0.0000	0.0000	0
20/09/2005	JROD	2006/04/28			jRod	6.9640	6.9980	0.488	0.0000	0.0000	0
20/09/2005	JROD	2006/05/31			jRod	7.0140	7.0570	0.613	0.0000	0.0000	0
20/09/2005	JROD	2006/06/30			jRod	6.9780	7.0140	0.516	0.0000	0.0000	0
20/09/2005	JROD	2006/07/31			jRod	7.0150	7.0550	0.570	0.0000	0.0000	0
20/09/2005	JROD	2006/08/31			jRod	7.0570	7.1040	0.666	0.0000	0.0000	0
20/09/2005	R152	2005/11/03			Bond Future	7.1840	7.1370	(0.654)	0.0000	0.0000	0
20/09/2005	R152	2005/11/03	6.75	Put	Option on Bond Future	1,439.0000	1,311.0000	(8.895)	0	0	0
20/09/2005	R152	2005/11/03	6.75	Call	Option on Bond Future	86.0000	104.0000	20.930	0	0	0
20/09/2005	R153	2005/11/03			Bond Future	7.9230	7.8710	(0.656)	0.0000	0.0000	263
20/09/2005	R153	2005/11/03	7.75	Call	Option on Bond Future	4,819.0000	5,600.0000	16.207	0	0	0
20/09/2005	R153	2005/11/03	9.00	Call	Option on Bond Future	46,750.0000	48,970.0000	4.749	0	0	0

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20/09/2005	R153	2005/11/03	7.75	Put	Option on Bond Future	12,499.0000	10,977.0000	(12.177)	0	0	0
20/09/2005	R153	2005/11/03	9.00	Put	Option on Bond Future	315.0000	233.0000	(26.032)	0	0	5
20/09/2005	R153	2005/11/03	8.50	Put	Option on Bond Future	1,637.0000	1,295.0000	(20.892)	0	0	0
20/09/2005	R153	2005/11/03	8.50	Call	Option on Bond Future	26,805.0000	28,765.0000	7.312	0	0	0
20/09/2005	R153	2005/11/03	8.00	Call	Option on Bond Future	10,284.0000	11,546.0000	12.271	0	0	0
20/09/2005	R153	2005/11/03	8.00	Put	Option on Bond Future	6,886.0000	5,847.0000	(15.089)	0	0	0
20/09/2005	R153	2006/02/02			Bond Future	7.9780	7.9260	(0.652)	0.0000	0.0000	0
20/09/2005	R153	2006/02/02	7.50	Put	Option on Bond Future	26,213.0000	24,626.0000	(6.054)	0	0	0
20/09/2005	R153	2006/02/02	7.50	Call	Option on Bond Future	5,939.0000	6,537.0000	10.069	0	0	0
20/09/2005	R157	2005/11/03			Bond Future	8.1700	8.1140	(0.685)	0.0000	0.0000	3
20/09/2005	R157	2005/11/03	8.00	Put	Option on Bond Future	23,553.0000	20,549.0000	(12.754)	0	0	0
20/09/2005	R157	2005/11/03	8.00	Call	Option on Bond Future	9,458.0000	11,075.0000	17.097	0	0	0
20/09/2005	R157	2006/02/02			Bond Future	8.2130	8.1560	(0.694)	0.0000	0.0000	0
20/09/2005	R157	2006/02/02	8.00	Call	Option on Bond Future	20,174.0000	22,024.0000	9.170	0	0	0
20/09/2005	R157	2006/02/02	7.75	Call	Option on Bond Future	12,195.0000	13,521.0000	10.873	0	0	0
20/09/2005	R157	2006/02/02	8.00	Put	Option on Bond Future	37,433.0000	34,694.0000	(7.317)	0	0	0
20/09/2005	R157	2006/02/02	7.75	Put	Option on Bond Future	50,099.0000	46,835.0000	(6.515)	0	0	0
20/09/2005	R186	2005/11/03			Bond Future	7.8460	7.7750	(0.905)	0.0000	0.0000	0
20/09/2005	R186	2005/11/03	7.25	Call	Option on Bond Future	1,766.0000	2,457.0000	39.128	0	0	0
20/09/2005	R186	2005/11/03	7.25	Put	Option on Bond Future	78,756.0000	70,633.0000	(10.314)	0	0	0
20/09/2005	R186	2006/02/02			Bond Future	7.8620	7.7900	(0.916)	0.0000	0.0000	0
20/09/2005	R186	2006/02/02	7.50	Call	Option on Bond Future	21,308.0000	24,321.0000	14.140	0	0	0
20/09/2005	R186	2006/02/02	7.50	Put	Option on Bond Future	66,845.0000	60,995.0000	(8.752)	0	0	0
20/09/2005	R194	2005/11/03			Bond Future	7.6300	7.5820	(0.629)	0.0000	0.0000	0
20/09/2005	R194	2005/11/03	7.50	Put	Option on Bond Future	5,325.0000	4,670.0000	(12.300)	0	0	0
20/09/2005	R194	2005/11/03	7.50	Call	Option on Bond Future	2,526.0000	2,904.0000	14.964	0	0	0
20/09/2005	R194	2006/02/02			Bond Future	7.6960	7.6480	(0.624)	0.0000	0.0000	0
20/09/2005	R194	2006/02/02	7.25	Put	Option on Bond Future	11,257.0000	10,586.0000	(5.961)	0	0	0
20/09/2005	R194	2006/02/02	7.25	Call	Option on Bond Future	2,631.0000	2,885.0000	9.654	0	0	0

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20/09/2005	R201	2005/11/03			Bond Future	8.1730	8.1220	(0.624)	0.0000	0.0000	0
20/09/2005	R201	2005/11/03	8.00	Put	Option on Bond Future	18,473.0000	16,285.0000	(11.844)	0	0	0
20/09/2005	R201	2005/11/03	8.00	Call	Option on Bond Future	7,161.0000	8,291.0000	15.780	0	0	0
20/09/2005	R201	2006/02/02			Bond Future	8.2120	8.1600	(0.633)	0.0000	0.0000	0
20/09/2005	R201	2006/02/02	7.75	Call	Option on Bond Future	9,403.0000	10,345.0000	10.018	0	0	0
20/09/2005	R201	2006/02/02	7.75	Put	Option on Bond Future	39,278.0000	36,911.0000	(6.026)	0	0	0
20/09/2005	R203	2005/11/03			Bond Future	8.1500	8.0940	(0.687)	0.0000	0.0000	0
20/09/2005	R203	2005/11/03	8.00	Put	Option on Bond Future	21,875.0000	19,216.0000	(12.155)	0	0	0
20/09/2005	R203	2005/11/03	8.00	Call	Option on Bond Future	10,465.0000	12,045.0000	15.098	0	0	0
20/09/2005	R203	2006/02/02			Bond Future	8.1840	8.1270	(0.696)	0.0000	0.0000	0
20/09/2005	R203	2006/02/02	8.00	Put	Option on Bond Future	34,906.0000	32,453.0000	(7.027)	0	0	0
20/09/2005	R203	2006/02/02	8.00	Call	Option on Bond Future	21,117.0000	22,909.0000	8.486	0	0	0
20/09/2005	R204	2005/11/03			Bond Future	8.1430	8.0860	(0.700)	0.0000	0.0000	0
20/09/2005	R204	2005/11/03	8.25	Call	Option on Bond Future	21,216.0000	23,791.0000	12.137	0	0	0
20/09/2005	R204	2005/11/03	8.25	Put	Option on Bond Future	12,802.0000	10,854.0000	(15.216)	0	0	0
20/09/2005	R204	2006/02/02			Bond Future	8.1720	8.1150	(0.698)	0.0000	0.0000	0
20/09/2005	R204	2006/02/02	8.00	Put	Option on Bond Future	35,938.0000	33,387.0000	(7.098)	0	0	0
20/09/2005	R204	2006/02/02	8.00	Call	Option on Bond Future	22,396.0000	24,306.0000	8.528	0	0	0
20/09/2005	R207	2005/11/03			Bond Future	8.1190	8.0610	(0.714)	0.0000	0.0000	0
20/09/2005	R207	2005/11/03	8.00	Put	Option on Bond Future	12,474.0000	9,353.0000	(25.020)	0	0	0
20/09/2005	R207	2005/11/03	8.00	Call	Option on Bond Future	2,989.0000	4,474.0000	49.682	0	0	0
20/09/2005	R207	2006/02/02			Bond Future	8.1450	8.0860	(0.724)	0.0000	0.0000	0
20/09/2005	R207	2006/02/02	8.00	Call	Option on Bond Future	6,585.0000	8,307.0000	26.150	0	0	0
20/09/2005	R207	2006/02/02	8.00	Put	Option on Bond Future	18,021.0000	15,113.0000	(16.137)	0	0	0

Grand Total: **1,291**